

WHAT IS CLAIMED IS:

1. A method for providing users with financial reports over a computer network, comprising the steps of:

storing respective financial performance data for each of a plurality of securities, each security underlying one of a plurality of structured securities

5 transactions sold by issuers to investors;

maintaining an electronic site on the computer network to which the users may connect;

receiving search criteria over the computer network from at least one of the users for identifying at least a subset of the financial performance data;

10 retrieving the subset of financial performance data identified by the search criteria, at least some of the subset of financial performance data being arranged in a time series; and

15 providing at least one electronic screen to the at least one user over the computer network, the at least one screen including the subset of financial performance data.

2. The method of claim 1, wherein the criteria is capable of identifying a subset of financial performance data which includes at least one of: (i) financial performance data for securities of more than one structured securities transaction; and (ii) financial performance data for securities underlying structured securities transactions of more than one issuer.

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3. The method of claim 1, wherein the search criteria includes at least one of: (i) at least one class of structured securities transaction; (ii) at least one of a date of origination and date before which a structured securities transaction was originated; (iii) an issuer name; (iv) an investor name; (v) a type of security; (vi) a particular structured securities transaction; (vii) a coupon type, when the security includes at least one loan; (viii) a credit grade, when the security includes at least one

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loan; (ix) a loan to value ratio, when the security includes at least one loan; and (x) property type, when the security includes real property.

4. The method of claim 3, wherein the class of structured securities transaction includes at least one of an asset backed securities transaction, a mortgage backed securities transaction, and a consumer mortgage backed securities transaction.

5. The method of claim 3, wherein the credit grade is at least one of A, B, and C/D.

6. The method of claim 3, wherein the coupon type is at least one of a fixed rate and an adjustable rate.

7. The method of claim 1, wherein the user need not be one of the issuers and investors.

8. The method of claim 1, further comprising the step of: organizing the subset of financial performance data into at least one report including at least one of: prepayment analysis, credit loss analysis, delinquency analysis, and trigger testing analysis.

9. The method of claim 8, wherein the prepayment analysis reports include at least the constant prepayment rate of at least one loan as a function of time.

10. The method of claim 9, wherein the time at least one of days, months, and years.

11. The method of claim 9, wherein the constant prepayment rate is provided for at least one group of loans organized in terms of at least one of: (i) by year of origination; (ii) by coupon type; (iii) by credit grade; (iv) by collateral balance; and (v) by loan to value ratio.

12. The method of claim 8, wherein the credit loss analysis reports include at least the cumulative losses of at least one loan as a function of time.

13. The method of claim 12, wherein the time is at least one of days, months, and years.

14. The method of claim 12, wherein the cumulative losses are provided for at least one group of loans organized in terms of at least one of: (i) by year of origination; (ii) by coupon type; (iii) by credit grade; (iv) by collateral balance; and (v) by loan to value ratio.

15. The method of claim 8, wherein the credit loss analysis reports include at least loans in foreclosure within at least one group of loans.

16. The method of claim 15, wherein the loans in foreclosure are totaled in terms of a current month, a previous month, and to date.

17. The method of claim 15, wherein the loans in foreclosure are organized in terms of at least one of: (i) by year of origination; (ii) by coupon type; (iii) by credit grade; (iv) by collateral balance; (v) by loan to value ratio; and (vi) by cumulative loss ratio.

18. The method of claim 8, wherein the delinquency analysis reports include at least the rate of delinquency of at least one group of loans as a function of time.

19. The method of claim 18, wherein the time is at least one of a current month, a previous month, and two months previous.

20. The method of claim 18, wherein the rate of delinquency is provided for at least one group of loans organized in terms of at least one of: (i) by year of origination; (ii) by coupon type; (iii) by credit grade; (iv) by collateral balance; (v) by loan to value ratio; and (vi) number of days delinquent.

21. The method of claim 20, wherein the number of days delinquent is at least one of 30, 60 and 90 days.

22. The method of claim 8, wherein the trigger testing reports indicate whether the performance of an underlying pool of assets has at least one of fallen below or risen above a predetermined threshold.

23. The method of claim 22, wherein the threshold is defined in an indenture document for at least one of the structured securities transactions.

24. The method of claim 8, further comprising the step of: providing indicia which includes a least one interpretation of the at least one report.

25. The method of claim 2, further comprising the step of: organizing the subset of financial performance data into at least one aggregate analytic report including at least one of: prepayment analysis, credit loss analysis, and delinquency analysis, for the at least one of (i) securities of more than one

- 5 structured securities transaction; and (ii) securities underlying structured securities transactions of more than one issuer .

26. The method of claim 25, wherein the prepayment analysis reports include at least an aggregate constant prepayment rate of loans as a function of time.

27. The method of claim 26, wherein the time at least one of days, months, and years.

28. The method of claim 26, wherein the aggregate constant prepayment rate is provided for at least one group of loans organized in terms of at least one of: (i) by year of origination; (ii) by coupon type; (iii) by credit grade; (iv) by collateral balance; (v) by loan to value ratio; and (vi) by issuer.

29. The method of claim 25, wherein the credit loss analysis reports include at least the aggregate cumulative losses of loans as a function of time.

30. The method of claim 29, wherein the time is at least one of days, months, and years.

31. The method of claim 29, wherein the aggregate cumulative losses are provided for at least one group of loans organized in terms of at least one of: (i) by year of origination; (ii) by coupon type; (iii) by credit grade; (iv) by collateral balance; (v) by loan to value ratio; and (vi) by issuer.

32. The method of claim 25, wherein the credit loss analysis reports include at least aggregate loans in foreclosure within at least one group of loans.

33. The method of claim 32, wherein the aggregate loans in foreclosure are totaled in terms of a current month, a previous month, and to date.

34. The method of claim 32, wherein the aggregate loans in foreclosure are organized in terms of at least one of: (i) by year of origination; (ii) by coupon type; (iii) by credit grade; (iv) by collateral balance; (v) by loan to value ratio; (vi) by cumulative loss ratio; and (vii) by issuer.

35. The method of claim 25, wherein the delinquency analysis reports include at least an aggregate rate of delinquency of at least one group of loans as a function of time.

36. The method of claim 35, wherein the time is at least one of a current month, a previous month, and two months previous.

37. The method of claim 35, wherein the aggregate rate of delinquency is provided for at least one group of loans organized in terms of at least one of: (i) by year of origination; (ii) by coupon type; (iii) by credit grade; (iv) by collateral balance; (v) by loan to value ratio; (vi) number of days delinquent; and (vii) by issuer.

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38. The method of claim 37, wherein the number of days delinquent is at least one of 30, 60 and 90 days.

39. The method of claim 1, further comprising the steps of:
storing respective trustee reports for each of the plurality of securities,
the trustee reports including data defined by respective indenture documents for the
structured securities transactions;

5 receiving search criteria over the computer network from at least one
of the users for identifying at least a subset of the trustee reports;
retrieving the subset of trustee reports identified by the search criteria;
and
providing at least one electronic screen to the at least one user over
10 the computer network which includes the subset of trustee reports.

40. The method of claim 1, further comprising the steps of:
storing respective indenture documents for the structured securities
transactions;
receiving search criteria over the computer network from at least one
5 of the users for identifying at least a subset of the indenture documents;
retrieving the subset of indenture documents identified by the search
criteria; and
providing at least one electronic screen to the at least one user over
the computer network which includes the subset of indenture documents.

41. The method of claim 40, wherein the indenture documents
include at least one of prospectuses and pooling and servicing agreements.

42. The method of claim 41, further comprising the steps of:
receiving search criteria over the computer network from at least one
of the users for identifying at least a portion of at least one indenture document;
retrieving the portion the indenture document identified by the search
5 criteria; and
providing at least one electronic screen to the at least one user over
the computer network which includes the portion of the indenture documents.

43. The method of claim 1, further comprising the steps of:

10 storing respective contact information concerning the structured
securities transactions;
receiving search criteria over the computer network from at least one
of the users for identifying at least a some of the contact information;
retrieving the contact information identified by the search criteria; and
providing at least one electronic screen to the at least one user over
15 the computer network which includes the identified contact information.

44. The method of claim 43, wherein the contact information
includes at least one of the issuer, underwriter, co-underwriter, bond issuer, rating
agency (or agencies), trustee, master servicer, and servicer.